

Commodity Futures Trading Commission

§ 20.4

COVERED AGRICULTURAL AND EXEMPT FUTURES CONTRACTS—Continued

Chicago Mercantile Exchange (“CME”) Butter.
CME Cheese.
CME Dry Whey.
CME Feeder Cattle.
CME Hardwood Pulp.
CME Lean Hogs.
CME Live Cattle.
CME Milk Class III.
CME Non Fat Dry Milk.
CME Random Length Lumber.
CME Softwood Pulp.
COMEX (“CMX”) Copper Grade #1.
CMX Gold.
CMX Silver.
ICE Futures U.S. (“ICUS”) Cocoa.
ICUS Coffee C.
ICUS Cotton No. 2.
ICUS Frozen Concentrated Orange Juice.
ICUS Sugar No. 11.
ICUS Sugar No. 16.
Kansas City Board of Trade (“KCBT”) Wheat.
Minneapolis Grain Exchange (“MGEX”) Wheat.
NYSELiffe (“NYL”) Gold, 100 Troy Oz.
NYL Silver, 5000 Troy Oz.
New York Mercantile Exchange (“NYMEX”) Cocoa.
NYMEX Brent Financial.
NYMEX Central Appalachian Coal.
NYMEX Coffee.
NYMEX Cotton.
NYMEX Crude Oil, Light Sweet.
NYMEX Gasoline Blendstock (RBOB).
NYMEX Hot Rolled Coil Steel.
NYMEX Natural Gas.
NYMEX No. 2 Heating Oil, New York Harbor.
NYMEX Palladium.
NYMEX Platinum.
NYMEX Sugar No. 11.
NYMEX Uranium.
Diversified Commodity Index (See § 20.11).

§ 20.3 Clearing organizations.

(a) *Reporting data records.* For each reporting day, with respect to paired swaps or swaptions, clearing organizations shall report to the Commission, separately for each clearing member's proprietary and clearing member customer account, unique groupings of the data elements in paragraph (b) of this section (to the extent that there are such corresponding elements), in a single data record, so that each reported

record is distinguishable from every other reported record (because of differing data values, as opposed to the arrangement of the elements).

(b) *Populating reported data records with data elements.* Data records reported under paragraph (a) of this section shall include the following data elements:

(1) An identifier assigned by the Commission to the clearing organization;

(2) The identifier assigned by the clearing organization to the clearing member;

(3) The identifier assigned by the clearing organization for a cleared product;

(4) The reporting day;

(5) A proprietary or clearing member customer account indicator;

(6) The futures equivalent month;

(7) The commodity reference price;

(8) Gross long swap positions;

(9) Gross short swap positions;

(10) A swaption put or call side indicator;

(11) A swaption expiration date;

(12) A swaption strike price;

(13) Gross long non-delta-adjusted swaption positions; and

(14) Gross short non-delta-adjusted swaption positions.

(c) *End of reporting day data.* For all futures equivalent months, clearing organizations shall report end of reporting day settlement prices for each cleared product and deltas for every unique swaption put and call, expiration date, and strike price.

§ 20.4 Reporting entities.

(a) *Consolidated accounts.* Each reporting entity shall combine all paired swap and swaption positions:

(1) That are principal positions (swaps and swaptions to which the reporting entity is a direct legal counterparty), in a single consolidated account that it shall attribute to itself; and

(2) That are positions of the reporting entity's counterparty in a single consolidated account that it shall attribute to that specific counterparty.

(b) *Reporting data records.* Reporting entities shall report to the Commission, for each reporting day, and separately for each reportable position in a